Alpha Centauri

Systematic CTA Strategy

PRO Systematic
CAPITAL MANAGEMENT

Trading Strategy: Algorithmic / Multi-Asset (Currencies, Metals, Indices, Agriculture, Crypto, Interest Rates)

Trading Description:
PRO Systematic manages the Alpha Centauri program, tailored to specific market sectors and designed to optimize returns under diverse market conditions. The Alpha Centauri program utilizes a proprietary, ML-powered, multi-layer trading architecture to manage a diversified portfolio across global futures markets (MGC, MHG, MES, MNQ, MYM, M2K, MNK, VXM, ZW, ZS, ZC, GC, CAD, GBP, MBT, UB). The strategy maintains ~70% of portfolio equity in cash or cash equivalents, enabling dynamic margin deployment, volatility buffering, and adaptive capital allocation across market regimes.
Our strategy is built on two core components:
Intelligent Signal (ML-Powered Signal Layer): Our system identifies directional opportunities by analyzing market microstructure, volatility regimes, and macroeconomic catalysts. The ML leverages real-time market data, intermarket signals, and regime probability modeling to generate trading signals. The strategy is optimized to capture medium-term directional trends, with an average holding period of 8 days.
Multi-Layer Risk Management System:

- Layer 1 (Endogenous Risk Control): This layer determines dynamic stop-loss and take-profit levels based on each asset's specific realized volatility and historical pattern recognition. It is designed to preserve capital while capturing medium-term convex moves.
- Layer 2 (Exogenous Risk Allocation): This layer uses Expected Shortfall (ES) targeting to dynamically size positions. The total contract exposure is determined by portfolio-level risk constraints, macro volatility inputs, and cross-asset correlation structures, ensuring a balanced risk-return profile for the overall portfolio.

Monthly Performance

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Max DD Monthly	ROR
2026	-0.58%	1.10%	-1.22%	4.48%	-6.94%	-1.47%	-2.29%	-5.88%	0.40%	-	-	-	-15.68%	-12.18%
2025	-	-	-	5.20%	2.44%	8.61%	12.96%	5.31%	2.70%	3.49%	3.78%	0.22%	-	53.91%

Reported performance reflects results after deduction of brokerage commissions, transaction costs, and advisory fees.

Investment Information

Program Start Date	Apr-25
Percent Discretionary	2%
Percent Systematic	98%
Minimum Investment	USD 300,000
Management Fee	2.00%
Incentive Fee	20.00%
Margin to eqiuty	20-25%

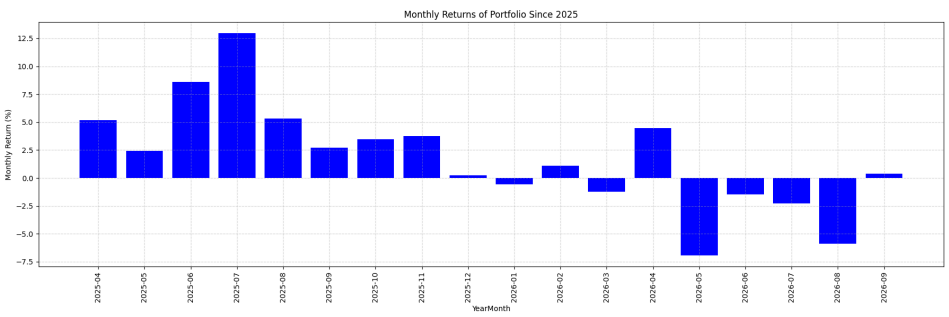
Program statistics

Peak-to-Valley Drawdown	-15.68%
Worst Monthly Return	-6.94%
Current Losing Streak (months)	0
Average Monthly Return	1.80%
Monthly Std. Deviation	4.81%
Gain to Loss Ratio	1.38
Profit Loss Ratio	1.38

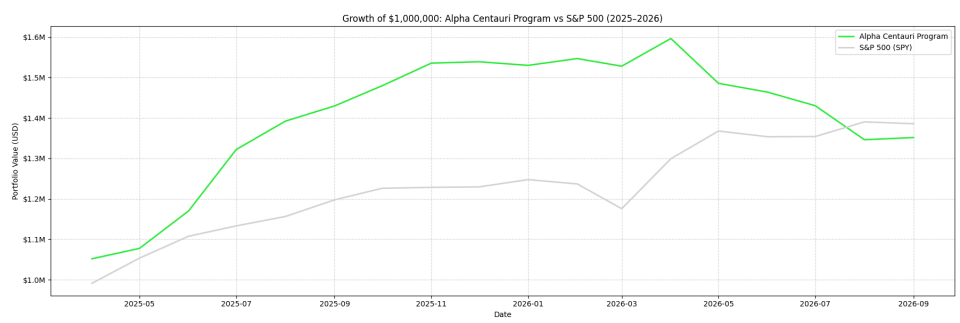
Annual statistics

Compound ROR	22.25%
Standard Deviation	16.65%
Sharpe Ratio	1.34
Sortino Ratio	2.41
Calmar Ratio	1.42
Sterling Ratio	0.87

Monthly Returns



Growth of $1 M



Statistical Comparisons

Metric	Program	S&P 500
Annualized Compound Return (CAGR)	22.25%	24.31%
Cumulative Return	35.18%	38.59%
Peak-to-Valley Drawdown	-15.68%	-5.76%
Annual Standard Deviation	16.65%	12.01%
Annualized Sharpe Ratio	1.34	2.02
Sortino Ratio	2.41	3.73
Profit/Loss Ratio	1.38	2.01
Correlation	0.19	1

Footnotes & Investor Qualifications

Annual Compounded ROR is the average return of an investment. It smoothes out returns by assuming constant growth.
Peak to Valley Drawdown ("Maximum Drawdown") is the worst drawdown of the program based on monthly results.
Sharpe Ratio uses a 1% Risk Free ROR.
Sortino Ratio uses a 5% Minimum Acceptable ROR.
Calmar Ratio Uses last 36 months of Data.
Sterling Ratio uses last 36 months of Data.
Illustrative growth of $1,000,000 based on actual program performance.
Investment Requirements:
The investment programs described herein are intended exclusively for Qualified Eligible Persons (QEPs) and are not available to the general public.

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS

TRADING FUTURES, OPTIONS ON FUTURES, AND OTHER DERIVATIVES INVOLVES SUBSTANTIAL RISK OF LOSS AND IS NOT SUITABLE FOR ALL INVESTORS. YOU MAY LOSE MORE THAN YOUR ENTIRE INVESTMENT. PAST PERFORMANCE, WHETHER ACTUAL OR BASED ON HISTORICAL TESTING, IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. LIVE TRADING FOR THE ALPHA CENTAURI PROGRAM BEGAN IN APRIL 2025. FROM APRIL THROUGH OCTOBER 21, 2025, PERFORMANCE REPRESENTS TRADING IN THE PRINCIPAL'S PROPRIETARY ACCOUNT AND IS SHOWN NET OF PRO FORMA FEES. FROM OCTOBER 22 THROUGH NOVEMBER 9, 2025, PERFORMANCE REPRESENTS TRADING CONDUCTED BY THE PRINCIPAL AS A SOLE-PROPRIETOR CTA (NFA ID 0553345). BEGINNING NOVEMBER 10, 2025, PERFORMANCE REPRESENTS TRADING CONDUCTED BY PRO INVESTING GROUP LLC (NFA ID 0574165). THE ALPHA CENTAURI PROGRAM MAY TRADE MICRO BITCOIN FUTURES (MBT), WHICH ARE HIGHLY VOLATILE AND CAN EXPERIENCE SHARP PRICE SWINGS AND PERIODS OF LIMITED LIQUIDITY. PRO SYSTEMATIC CAPITAL MANAGEMENT IS A DOING BUSINESS AS (DBA) NAME OF PRO INVESTING GROUP LLC. PRO INVESTING GROUP LLC IS REGISTERED WITH THE COMMODITY FUTURES TRADING COMMISSION (CFTC) AS A COMMODITY TRADING ADVISOR (CTA) AND IS A MEMBER OF THE NATIONAL FUTURES ASSOCIATION (NFA). NFA ID: 0574165. PRO INVESTING IS A TRADE NAME. PRO INVESTING SAS IS A SEPARATE NON-U.S. ENTITY, NOT REGISTERED WITH THE CFTC OR NFA, AND PROVIDES FINANCIAL EDUCATION AND GENERAL FINANCIAL ADVISORY TO INDIVIDUALS AND ENTITIES LOCATED OUTSIDE THE UNITED STATES ONLY. THE TWO ENTITIES OPERATE INDEPENDENTLY.

Benchmarks

SP 500: The S&P 500 indices are designed to reflect all sectors of the U.S. equity markets. The S&P 500 includes 500 blue chip, large cap stocks, which together represent about 75% of the total U.S. equities market. Companies eligible for addition to the S&P 500 have market capitalization of at least US$3.5 billion. The TR (Total Return) Index accounts for the reinvestment of dividends.

sebastian@prosystematic.com prosystematic.com +1 (236) 777-7091 • +57 (301) 264-7733 5550 S University Dr. Suite 7311, 33328 FL USA